

# **Exhibit 90**

**From:** Montefiore, Rob (VEMB 251) [/O=CREDIT-SUISSE/OU=EXCHANGE ADMINISTRATIVE GROUP (FYDIBOHF23SPDLT)/CN=RECIPIENTS/CN=ROB.MONTEFIORE]  
**Sent:** 12/15/2017 7:23:20 PM  
**To:** Sowler, Robert P. (VEMB 2) [robert.sowler@credit-suisse.com]  
**CC:** Arslan, Melih (VEMB 221) [melih.arslan@credit-suisse.com]  
**Subject:** xiv/tvix size

\$mm AUM:

	Gross	Net	Hedged	
XIV		(1,389)	(502)	(477)
TVIX		(220)	(87)	(54)

Of the XIV and TVIX shares we have in inventory, we are lending 90% of them.

# shares:

	Spot	Gross#	Inventory#	Swaps#	
XIV	134.16	(10,343,000)	6,613,000	200,000	
TVIX	5.5975	(39,208,549)	24,106,000	6,000,000	

Rob Montefiore

**CREDIT SUISSE SECURITIES (USA) LLC**

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**EXHIBIT**  
**090**